Dr Nikolaos S. Thomaidis

Dr Nikolaos Thomaidis received his MSc in Mathematics & Finance from Imperial College London (UK) and his PhD in Computational Methods for Financial Engineering from the University of the Aegean (GR), under the scholarship of "Alexander S. Onassis" Public Benefit Foundation and a grant from Empirikion Foundation.

Since 2023, he has been working as Associate Professor (in Computational Methods for Management and Finance) at the Department of Financial & Management Engineering, University of the Aegean (GR). Apart from his regular appointment, Dr Thomaidis serves as Director of the Postgraduate Studies Program "Supply Chain Management" at the Hellenic Open University. He previously held the position of Lecturer/Assistant Professor/Tenured Assistant Professor at the School of Economic Studies (Aristotle University of Thessaloniki, GR). where he also served as a Director of the Applied Economics Lab. Dr Thomaidis has spent time as a visiting scholar/tutor/researcher in various academic institutions around the globe [University of Rhode Island (USA), Erasmus University Rotterdam (NL), International Hellenic University (GR)], teaching subjects related to Econometrics, Financial Econometrics, Finance, Portfolio Management and Financial Risk Analysis.

His scientific research focuses on computational-statistical methods with financial, energy and managerial applications. He has published more than 75 research papers on these topics (papers in journals, articles in edited volumes/conference proceedings and conference abstracts) and also served as a referee in more than 29 prestigious academic journals, including *Applied Energy*, *Energy Economics*, *Journal of International Money and Finance*, *European Journal of Operational Research* and the *IEEE Transactions on Evolutionary Computation*. During his academic career, Dr Thomaidis has been an active member of various EC-funded research networks and also a member of the *International Association for Energy Economics*, the *Hellenic Association for Energy Economics* and the *Society for Computational Economics*.

In addition to his scientific pursuits, Dr Thomaidis has an ongoing collaboration with industry in the direction of exploring the commercial value of the developed risk management tools and financial trading strategies.

Selected publications

1. E. G. Paschalidou, **N. S. Thomaidis** (2025) "Risk factors in the formulation of day-ahead electricity prices: Evidence from the Spanish case", *Energy Economics* **142**, (IF: 12.4).

2. **N.S. Thomaidis**, T. Christodoulou, F.J. Santos-Alamillos (2023) "Handling the risk dimensions of wind energy generation", *Applied Energy* **339**, 120925 (IF: 10.4).

3. **N.S. Thomaidis** and P.N. Biskas (2021) "Fundamental pricing laws and long memory effects in the day-ahead power market", *Energy Economics* **100** (IF: 12.4).

4. R. Castaño-Rosa, R. Barrella, C. Sánchez-Guevara, R. Barbosa, I. Kyprianou, E. Paschalidou, **N.S. Thomaidis**, D. Dokupilova, J.-P. Gouveia, J. Kádár, T. Abu-Hamed, P. Palma (2021) "Cooling Degree Models and Future Energy Demand in the Residential

Sector. A Seven-Country Case Study", *Sustainability* **13** (5), 2987 (IF: 3.6)

5. N.S. Thomaidis, G.H. Dash, and N. Kajiji (2019) "Common Unobserved Determinants of Intraday Electricity Prices", *The Energy Journal* (International Association for Energy Economics) **40** (IF: 3.472).

6. F. J. Santos-Alamillos, D. J. Brayshaw, J. Methven, **N. S. Thomaidis**, J. A. Ruiz-Arias, D. Pozo-Vázquez (2017), "Exploring the meteorological potential for planning a high performance European Electricity Super-grid: optimal power capacity distribution among countries", *Environmental Research Letters* **12**, 114030 (IF: 7.2).

7. F.J. Santos-Alamillos, **N.S. Thomaidis**, J. Usaola-García, J.A. Ruiz-Arias, D. Pozo-Vázquez (2017), "Exploring the mean-variance portfolio optimization approach for planning wind repowering actions in Spain", *Renewable Energy* **106**, pp. 335-342. (IF: 8.1)

8. F. J. Santos-Alamillos, **N.S. Thomaidis,** S. Quesada-Ruiz, J.A. Ruiz-Arias, D. Pozo-Vázquez (2016), "Do current wind farms in Spain take maximum advantage of the spatiotemporal balancing of the wind resource?", *Renewable Energy* **96** (A), pp. 574-582. (IF: 8.1)

9. **N.S. Thomaidis**, F. J. Santos-Alamillos, D. Pozo-Vázquez, J. Usaola-García (2016), "Optimal management of wind and solar energy resources", *Computers & Operations Research* **66**, pp. 284-291. (IF: 4.1)

10. A. Michiorri, H.M. Nguyen, S. Alessandrini, J. B. Bremnes, S. Dierer, E. Ferrero, B.-E. Nygaard, P. Pinson, **N.S. Thomaidis**, S. Uski (2015), "Forecasting for dynamic line rating", *Renewable and Sustainable Energy Reviews* **52**, pp. 1713-1730. (IF: 16.3)

11. **N.S. Thomaidis** and G. Dounias (2012), "A comparison of statistical tests for the adequacy of a neural network regression model", Q*uantitative Finance* **12**(3), pp. 437-449. (IF: 2.2)

12. **N.S. Thomaidis**, and G. Dounias (2011), "On detecting the optimal structure of a neural network model under strong statistical features in errors", *Journal of Time Series Analysis* **32** (3), pp. 204-222. (IF: 1.4)